

FORM PTO-1449 INFORMATION DISCLOSURE STATEMENT	ATTY. DOCKET NO. 1481.0130001	APPLICATION NO. To be assigned
	APPLICANT Corby et al.	
	FILING DATE August 10, 2001	GROUP To be assigned

## U.S. PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB-CLASS	FILING DATE
<i>gub</i>	AA1	4,040,629	08/1977	Kelly	273	135	
<i>gub</i>	AB1	6,021,402	02/2000	Takriti	705	412	
<i>gub</i>	AC1	6,105,000	08/2000	Hickman et al.	705	10	
	AD1						
	AE1						
	AF1						
	AG1						
	AH1						
	AI1						
	AJ1						
	AK1						

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 09/25/01  
 08/10/01

## FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB-CLASS	TRANSLATION
<i>gub</i>	AL1	WO 98/12658	03/1998	PCT	G06F	155/00	Yes No
<i>gub</i>	AM1	WO 98/22899	05/98	PCT	G06F	17/60	Yes No
	AN1						Yes No
	AO1						Yes No
	AP1						Yes No

## OTHER (Including Author, Title, Date, Pertinent Pages, etc.)

<i>gub</i>	AR	1	Stix, Gary, "A Calculus of Risk," Scientific American, May 1998, pp. 92-97.
<i>gub</i>	AS	1	Upbin, Bruce, "Betting Against God," Forbes Inc., July 6, 1998, Vol. 162, No. 1, pg. 108(1), 2 pages.
<i>gub</i>	AT	1	"Origins of Option Pricing Techniques," "The Black and Scholes Model," "The Black and Scholes Model," and "Graphs of the Black and Scholes Model," as printed from <a href="http://bradley.bradley.edu/~arr/bsm">http://bradley.bradley.edu/~arr/bsm</a> , April 9, 1997, 8 pages.

EXAMINER <i>gub</i>	DATE CONSIDERED 8/3/05
EXAMINER. Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to Applicant.	

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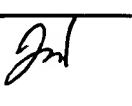
## U.S. PATENT DOCUMENTS

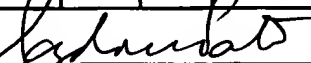
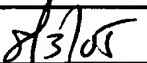
EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB-CLASS	FILING DATE
	AA2						
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	AC2						
	AD2						
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	AI2						
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## FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB-CLASS	TRANSLATION
	AL2						Yes No
	AM2						Yes No
	AN2						Yes No
	AO2						Yes No
	AP2						Yes No

## OTHER (Including Author, Title, Date, Pertinent Pages, etc.)

	AR	2	Hunter, Robert "Forecast for Weather Derivatives: Hot," Derivatives Strategy, <a href="http://www.derivatives.com/magazine/archive/1998/0598feal.asp">http://www.derivatives.com/magazine/archive/1998/0598feal.asp</a> , May 1998, pp. 1-6.
	AS	2	Studwell, Aaron "Weather Derivatives," American Meteorological Society, 11 <sup>th</sup> Conference on Applied Climatology, January 10-15, 1999, pp. 36-40.
	AT	2	Turvey, C G. "Weather derivatives and Specific Event Risk," Paper presented at the 1999 Annual Meeting of the American Agricultural Economics Association, August 8-11, 1999, <a href="http://agecon.lib.umn.edu/aaea99/sp99tu02.pdf">http://agecon.lib.umn.edu/aaea99/sp99tu02.pdf</a> , pp. 1-11.

EXAMINER 	DATE CONSIDERED 
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EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB-CLASS	FILING DATE
	AA3						
	AB3						
	AC3						
	AD3						
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	AK3						

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EXAMINER INITIAL		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB-CLASS	TRANSLATION
	AL3						Yes No
	AM3						Yes No
	AN3						Yes No
	AO3						Yes No
	AP3						Yes No

## OTHER (Including Author, Title, Date, Pertinent Pages, etc.)

	AR	3	Banham, Russ "Reinsurers Seek Relief in Computer Predictions," Risk Management, Vol. 40, No. 8, August 1993, pp. 14-16, 18, 19.
	AS	3	Malliaris <i>et al.</i> , "Beating the Best: A Neural Network Challenges the Black-Scholes Formula," Proceedings of the Conference on Artificial Intelligence for Applications, March 1-5, 1993, IEEE Comp. Soc., pp. 445-449.
	AT	3	Lucchetti, Aaron, "Cold Winter on the Way? Some Bet On It," Wall Street Journal, November 6, 1997, pp. C1-C3.

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U.S. PATENT DOCUMENTS							
EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB-CLASS	FILING DATE
	AA4						
	AB4						
	AC4						
	AD4						
	AE4						
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FOREIGN PATENT DOCUMENTS							
EXAMINER INITIAL		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB-CLASS	TRANSLATION
	AL4						Yes No
	AM4						Yes No
	AN4						Yes No
	AO4						Yes No
	AP4						Yes No

OTHER (Including Author, Title, Date, Pertinent Pages, etc.)			
<i>Sub</i>	AR	4	Schwartz, Susana "Modeling Tools Aid in Financial Risk Management," Insurance & Technology, Vol. 21, No. 4, April 1996, pp. 20, 21.
<i>Sub</i>	AS	4	Gotschall, Mary "New Financial Tools Can Help Protect Utility Revenues From Weather Related Risk," Electric Perspectives, September/October 1998, pp. 30-32, 36, 38, 40, 42-43.
<i>Sub</i>	AT	4	Black & Scholes Option Model, Black Scholes Option Pricing Model, as printed from <a href="http://www.geocities.com/WallStreet/2529/bsopm.htm">http://www.geocities.com/WallStreet/2529/bsopm.htm</a> , April 10, 1997, 10 pages.


EXAMINER <i>[Signature]</i>	DATE CONSIDERED <i>8/31/01</i>
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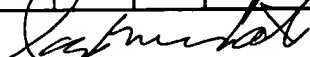
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	AA5						
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	AL5						Yes No
	AM5						Yes No
	AN5						Yes No
	AO5						Yes No
	AP5						Yes No

OTHER (Including Author, Title, Date, Pertinent Pages, etc.)			
	AR	<u>5</u>	Copy of International Search Report issued April 4, 2000, Application No. PCT/US99/23452, 7 pages.
	AS	<u>5</u>	
	AT	<u>5</u>	

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